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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2018 TO 25/05/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2025	02/08/2018			Bond Future	133.7913	133.7913	133.8070	133.8070	0.012	0.0000	0.0000	864
2018/05/25	2025	02/08/2018	136.65	Put	Bond Future	2,858.6700	2.8587	2,842.9500	2.8430	(0.550)	0	0	0
2018/05/25	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2025	02/08/2018	136.67	Put	Bond Future	2,878.6700	2.8787	2,862.9500	2.8630	(0.546)	0	0	0
2018/05/25	2025	02/08/2018	136.66	Put	Bond Future	2,868.6700	2.8687	2,852.9500	2.8530	(0.548)	0	0	0
2018/05/25	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2025	01/11/2018			Bond Future	136.2115	136.2115	136.2269	136.2269	0.011	0.0000	0.0000	0
2018/05/25	2025	07/02/2019			Bond Future	137.4692	137.4692	137.4859	137.4859	0.012	0.0000	0.0000	0
2018/05/25	2029	02/08/2018			Bond Future	101.6103	101.6103	102.2617	102.2617	0.641	0.0000	0.0000	1,370
2018/05/25	2029	01/11/2018			Bond Future	102.3988	102.3988	103.0615	103.0615	0.647	0.0000	0.0000	0
2018/05/25	2029	07/02/2019			Bond Future	104.4069	104.4069	105.0834	105.0834	0.648	0.0000	0.0000	0
2018/05/25	2030	02/08/2018	8.51	Call	Bond Future	529.2200	0.5292	497.1200	0.4971	(6.066)	0	0	7,850
2018/05/25	2030	02/08/2018	8.91	Call	Bond Future	1,596.6700	1.5967	1,534.7300	1.5347	(3.879)	0	0	7,850
2018/05/25	2030	02/08/2018	9.46	Put	Bond Future	443.4300	0.4434	453.9100	0.4539	2.363	0	0	0
2018/05/25	2030	02/08/2018			Bond Future	8.9054	93.7211	8.9201	93.6212	0.165	0.0000	0.0000	41,513
2018/05/25	2030	02/08/2018	8.51	Put	Bond Future	3,266.2500	3.2663	3,334.0800	3.3341	2.077	0	0	0
2018/05/25	2030	02/08/2018	9.46	Call	Bond Future	4,108.5500	4.1086	4,019.1000	4.0191	(2.177)	0	0	0
2018/05/25	2030	02/08/2018	8.91	Put	Bond Future	1,565.4500	1.5654	1,603.4400	1.6034	2.427	0	0	0
2018/05/25	2030	02/08/2018	9.50	Call	Bond Future	4,322.8600	4.3229	4,232.2800	4.2323	(2.095)	0	0	0
2018/05/25	2030	02/08/2018	9.47	Call	Bond Future	4,161.8900	4.1619	4,072.1500	4.0721	(2.156)	0	0	0
2018/05/25	2030	02/08/2018	9.45	Put	Bond Future	454.6300	0.4546	465.4100	0.4654	2.371	0	0	0
2018/05/25	2030	02/08/2018	9.50	Put	Bond Future	400.9600	0.4010	410.3100	0.4103	2.332	0	0	7,850
2018/05/25	2030	02/08/2018	9.47	Put	Bond Future	432.4800	0.4325	442.6700	0.4427	2.356	0	0	0
2018/05/25	2030	02/08/2018	9.45	Call	Bond Future	4,055.4100	4.0554	3,966.2600	3.9663	(2.198)	0	0	0
2018/05/25	2030	01/11/2018	8.60	Call	Bond Future	1,395.9000	1.3959	1,352.9000	1.3529	(3.080)	0	0	0
2018/05/25	2030	01/11/2018	8.58	Put	Bond Future	3,926.7500	3.9268	3,987.1800	3.9872	1.539	0	0	0
2018/05/25	2030	01/11/2018			Bond Future	8.9596	95.3996	8.9750	95.2972	0.171	0.0000	0.0000	0
2018/05/25	2030	01/11/2018	8.60	Put	Bond Future	3,838.2700	3.8383	3,897.7300	3.8977	1.549	0	0	0
2018/05/25	2030	01/11/2018	8.58	Call	Bond Future	1,346.0300	1.3460	1,304.0000	1.3040	(3.123)	0	0	0
2018/05/25	2030	01/11/2018	8.59	Put	Bond Future	3,882.2200	3.8822	3,942.1600	3.9422	1.544	0	0	0
2018/05/25	2030	01/11/2018	8.59	Call	Bond Future	1,370.7100	1.3707	1,328.1900	1.3282	(3.102)	0	0	0
2018/05/25	2030	07/02/2019	8.62	Call	Bond Future	2,063.8000	2.0638	2,018.1700	2.0182	(2.211)	0	0	0
2018/05/25	2030	07/02/2019			Bond Future	9.0213	93.2404	9.0371	93.1369	0.175	0.0000	0.0000	0
2018/05/25	2030	07/02/2019	8.62	Put	Bond Future	4,741.4000	4.7414	4,799.2700	4.7993	1.221	0	0	0
2018/05/25	2030	07/02/2019	8.63	Call	Bond Future	2,090.7000	2.0907	2,044.7100	2.0447	(2.200)	0	0	0
2018/05/25	2030	07/02/2019	8.63	Put	Bond Future	4,700.3400	4.7003	4,757.8500	4.7579	1.224	0	0	0
2018/05/25	2030	07/02/2019	8.64	Call	Bond Future	2,118.1000	2.1181	2,071.7500	2.0718	(2.188)	0	0	0
2018/05/25	2030	07/02/2019	8.64	Put	Bond Future	4,659.8300	4.6598	4,716.9800	4.7170	1.226	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	2032	02/08/2018	9.67	Call	Bond Future	4,654.8900	4.6549	4,556.7900	4.5568	(2.107)	0	0	0
2018/05/25	2032	02/08/2018	9.66	Put	Bond Future	474.7000	0.4747	485.5500	0.4855	2.286	0	0	0
2018/05/25	2032	02/08/2018			Bond Future	9.0836	96.4416	9.0984	96.3330	0.162	0.0000	0.0000	32,841
2018/05/25	2032	02/08/2018	9.68	Call	Bond Future	4,712.6900	4.7127	4,614.3000	4.6143	(2.088)	0	0	0
2018/05/25	2032	02/08/2018	9.68	Put	Bond Future	451.8300	0.4518	462.0900	0.4621	2.271	0	0	0
2018/05/25	2032	02/08/2018	9.67	Put	Bond Future	463.1900	0.4632	473.7400	0.4737	2.278	0	0	0
2018/05/25	2032	02/08/2018	9.66	Call	Bond Future	4,597.1600	4.5972	4,499.3600	4.4994	(2.127)	0	0	0
2018/05/25	2032	01/11/2018	8.77	Put	Bond Future	4,303.8300	4.3038	4,368.3100	4.3683	1.498	0	0	0
2018/05/25	2032	01/11/2018			Bond Future	9.1417	94.0140	9.1571	93.9026	0.168	0.0000	0.0000	0
2018/05/25	2032	01/11/2018	8.76	Call	Bond Future	1,518.2800	1.5183	1,471.9100	1.4719	(3.054)	0	0	0
2018/05/25	2032	01/11/2018	8.76	Put	Bond Future	4,352.5000	4.3525	4,417.4900	4.4175	1.493	0	0	0
2018/05/25	2032	01/11/2018	8.77	Call	Bond Future	1,545.3800	1.5454	1,498.5000	1.4985	(3.034)	0	0	0
2018/05/25	2032	01/11/2018	8.75	Call	Bond Future	1,491.4800	1.4915	1,445.6200	1.4456	(3.075)	0	0	0
2018/05/25	2032	01/11/2018	8.75	Put	Bond Future	4,401.5500	4.4015	4,467.0500	4.4670	1.488	0	0	0
2018/05/25	2032	07/02/2019	8.81	Call	Bond Future	2,298.9300	2.2989	2,248.7800	2.2488	(2.181)	0	0	0
2018/05/25	2032	07/02/2019	8.80	Put	Bond Future	5,242.5200	5.2425	5,305.3400	5.3053	1.198	0	0	0
2018/05/25	2032	07/02/2019			Bond Future	9.2068	95.8372	9.2226	95.7246	0.171	0.0000	0.0000	0
2018/05/25	2032	07/02/2019	8.82	Call	Bond Future	2,328.6700	2.3287	2,278.1200	2.2781	(2.171)	0	0	0
2018/05/25	2032	07/02/2019	8.82	Put	Bond Future	5,152.5400	5.1525	5,214.5700	5.2146	1.204	0	0	0
2018/05/25	2032	07/02/2019	8.81	Put	Bond Future	5,197.3800	5.1974	5,259.8100	5.2598	1.201	0	0	0
2018/05/25	2032	07/02/2019	8.80	Call	Bond Future	2,269.4100	2.2694	2,219.6500	2.2197	(2.193)	0	0	0
2018/05/25	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2033	02/08/2018			Bond Future	106.2251	106.2251	106.5060	106.5060	0.264	0.0000	0.0000	6,151
2018/05/25	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2033	02/08/2018	109.92	Put	Bond Future	3,694.8700	3.6949	3,413.9500	3.4139	(7.603)	0	0	0
2018/05/25	2033	02/08/2018	109.94	Put	Bond Future	3,714.8700	3.7149	3,433.9500	3.4339	(7.562)	0	0	0
2018/05/25	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2033	02/08/2018	109.93	Put	Bond Future	3,704.8700	3.7049	3,423.9500	3.4239	(7.582)	0	0	0
2018/05/25	2033	01/11/2018			Bond Future	107.0257	107.0257	107.3111	107.3111	0.267	0.0000	0.0000	0
2018/05/25	2033	07/02/2019			Bond Future	109.1245	109.1245	109.4165	109.4165	0.268	0.0000	0.0000	0
2018/05/25	2037	02/08/2018	9.96	Put	Bond Future	441.8700	0.4419	438.1400	0.4381	(0.844)	0	0	0
2018/05/25	2037	02/08/2018	9.95	Call	Bond Future	5,812.0200	5.8120	5,771.3300	5.7713	(0.700)	0	0	0
2018/05/25	2037	02/08/2018			Bond Future	9.2750	93.3665	9.2795	93.3295	0.048	0.0000	0.0000	55,770
2018/05/25	2037	02/08/2018	9.96	Call	Bond Future	5,877.0900	5.8771	5,836.4100	5.8364	(0.692)	0	0	0
2018/05/25	2037	02/08/2018	9.95	Put	Bond Future	452.6000	0.4526	448.8600	0.4489	(0.826)	0	0	0
2018/05/25	2037	02/08/2018	9.97	Call	Bond Future	5,942.2100	5.9422	5,901.5200	5.9015	(0.685)	0	0	0
2018/05/25	2037	02/08/2018	9.97	Put	Bond Future	431.2900	0.4313	427.5500	0.4276	(0.867)	0	0	0
2018/05/25	2037	01/11/2018	9.03	Call	Bond Future	2,052.3400	2.0523	2,028.0700	2.0281	(1.183)	0	0	0
2018/05/25	2037	01/11/2018			Bond Future	9.3290	95.0386	9.3337	95.0002	0.050	0.0000	0.0000	0
2018/05/25	2037	01/11/2018	9.01	Call	Bond Future	1,985.8500	1.9859	1,961.9800	1.9620	(1.202)	0	0	0
2018/05/25	2037	01/11/2018	9.01	Put	Bond Future	4,662.0500	4.6620	4,676.5900	4.6766	0.312	0	0	0
2018/05/25	2037	01/11/2018	9.03	Put	Bond Future	4,557.3400	4.5573	4,571.4800	4.5715	0.310	0	0	0
2018/05/25	2037	01/11/2018	9.02	Call	Bond Future	2,018.8200	2.0188	1,994.7400	1.9947	(1.193)	0	0	0
2018/05/25	2037	01/11/2018	9.02	Put	Bond Future	4,609.3600	4.6094	4,623.6900	4.6237	0.311	0	0	0
2018/05/25	2037	07/02/2019	9.06	Put	Bond Future	5,652.3900	5.6524	5,666.9000	5.6669	0.257	0	0	0
2018/05/25	2037	07/02/2019	9.05	Call	Bond Future	2,886.2400	2.8862	2,862.7500	2.8627	(0.814)	0	0	0

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2018/05/25	2037	07/02/2019			Bond Future	9.3898	92.6217	9.3945	92.5836	0.050	0.0000	0.0000	0
2018/05/25	2037	07/02/2019	9.06	Call	Bond Future	2,921.2400	2.9212	2,897.6100	2.8976	(0.809)	0	0	0
2018/05/25	2037	07/02/2019	9.05	Put	Bond Future	5,702.1000	5.7021	5,716.7500	5.7167	0.257	0	0	0
2018/05/25	2037	07/02/2019	9.07	Call	Bond Future	2,956.7700	2.9568	2,932.9900	2.9330	(0.804)	0	0	0
2018/05/25	2037	07/02/2019	9.07	Put	Bond Future	5,603.3300	5.6033	5,617.6900	5.6177	0.256	0	0	0
2018/05/25	2038	02/08/2018	134.55	Put	Bond Future	6,851.5700	6.8516	6,835.7500	6.8358	(0.231)	0	0	0
2018/05/25	2038	02/08/2018			Bond Future	127.6984	127.6984	127.7142	127.7142	0.012	0.0000	0.0000	9,261
2018/05/25	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2038	02/08/2018	134.54	Put	Bond Future	6,841.5700	6.8416	6,825.7500	6.8258	(0.231)	0	0	0
2018/05/25	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2038	02/08/2018	134.53	Put	Bond Future	6,831.5700	6.8316	6,815.7500	6.8158	(0.232)	0	0	0
2018/05/25	2038	01/11/2018			Bond Future	130.0084	130.0084	130.0240	130.0240	0.012	0.0000	0.0000	0
2018/05/25	2038	07/02/2019			Bond Future	130.9676	130.9676	130.9846	130.9846	0.013	0.0000	0.0000	0
2018/05/25	2040	02/08/2018	10.04	Call	Bond Future	6,362.8700	6.3629	6,318.9000	6.3189	(0.691)	0	0	0
2018/05/25	2040	02/08/2018	10.03	Put	Bond Future	495.6400	0.4956	491.5200	0.4915	(0.831)	0	0	0
2018/05/25	2040	02/08/2018			Bond Future	9.3499	96.9504	9.3544	96.9106	0.048	0.0000	0.0000	22,600
2018/05/25	2040	02/08/2018	10.05	Call	Bond Future	6,432.5100	6.4325	6,388.5500	6.3886	(0.683)	0	0	0
2018/05/25	2040	02/08/2018	10.05	Put	Bond Future	472.8200	0.4728	468.7100	0.4687	(0.869)	0	0	0
2018/05/25	2040	02/08/2018	10.04	Put	Bond Future	484.1100	0.4841	479.9900	0.4800	(0.851)	0	0	0
2018/05/25	2040	02/08/2018	10.03	Call	Bond Future	6,293.3600	6.2934	6,249.3900	6.2494	(0.699)	0	0	0
2018/05/25	2040	01/11/2018	9.09	Put	Bond Future	5,036.5200	5.0365	5,051.8600	5.0519	0.305	0	0	0
2018/05/25	2040	01/11/2018			Bond Future	9.4038	98.6867	9.4085	98.6453	0.050	0.0000	0.0000	0
2018/05/25	2040	01/11/2018	9.08	Call	Bond Future	2,155.8500	2.1559	2,130.0500	2.1300	(1.197)	0	0	0
2018/05/25	2040	01/11/2018	9.08	Put	Bond Future	5,093.6500	5.0937	5,109.2000	5.1092	0.305	0	0	0
2018/05/25	2040	01/11/2018	9.10	Put	Bond Future	4,979.8700	4.9799	4,994.9900	4.9950	0.304	0	0	0
2018/05/25	2040	01/11/2018	9.09	Call	Bond Future	2,191.5400	2.1915	2,165.5300	2.1655	(1.187)	0	0	0
2018/05/25	2040	01/11/2018	9.10	Call	Bond Future	2,227.5800	2.2276	2,201.3500	2.2013	(1.178)	0	0	5,900
2018/05/25	2040	01/11/2018	8.50	Put	Bond Future	9,228.5100	9.2285	9,257.0800	9.2571	0.310	0	0	0
2018/05/25	2040	01/11/2018	8.50	Call	Bond Future	663.8400	0.6638	651.0600	0.6511	(1.925)	0	0	5,900
2018/05/25	2040	01/11/2018	9.07	Call	Bond Future	2,120.4900	2.1205	2,094.9000	2.0949	(1.207)	0	0	0
2018/05/25	2040	01/11/2018	9.07	Put	Bond Future	5,151.2600	5.1513	5,167.0200	5.1670	0.306	0	0	0
2018/05/25	2040	07/02/2019	9.13	Call	Bond Future	3,176.9300	3.1769	3,151.3300	3.1513	(0.806)	0	0	0
2018/05/25	2040	07/02/2019	9.11	Put	Bond Future	6,282.4400	6.2824	6,298.3200	6.2983	0.253	0	0	0
2018/05/25	2040	07/02/2019			Bond Future	9.4645	96.0900	9.4692	96.0489	0.050	0.0000	0.0000	0
2018/05/25	2040	07/02/2019	9.13	Put	Bond Future	6,174.2400	6.1742	6,189.8100	6.1898	0.252	0	0	0
2018/05/25	2040	07/02/2019	9.11	Call	Bond Future	3,101.2500	3.1013	3,075.9600	3.0760	(0.815)	0	0	0
2018/05/25	2040	07/02/2019	9.12	Put	Bond Future	6,228.1500	6.2282	6,243.8700	6.2439	0.252	0	0	0
2018/05/25	2040	07/02/2019	9.12	Call	Bond Future	3,138.9700	3.1390	3,113.5200	3.1135	(0.811)	0	0	0
2018/05/25	2044	02/08/2018	10.07	Call	Bond Future	6,373.6800	6.3737	6,328.7000	6.3287	(0.706)	0	0	0
2018/05/25	2044	02/08/2018			Bond Future	9.3937	93.9713	9.3981	93.9306	0.047	0.0000	0.0000	34,438
2018/05/25	2044	02/08/2018	10.05	Call	Bond Future	6,234.7200	6.2347	6,189.7500	6.1898	(0.721)	0	0	0
2018/05/25	2044	02/08/2018	10.05	Put	Bond Future	553.9700	0.5540	549.6600	0.5497	(0.778)	0	0	0
2018/05/25	2044	02/08/2018	10.07	Put	Bond Future	529.0100	0.5290	524.6900	0.5247	(0.817)	0	0	0
2018/05/25	2044	02/08/2018	10.06	Call	Bond Future	6,304.0800	6.3041	6,259.1000	6.2591	(0.714)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	2044	02/08/2018	10.06	Put	Bond Future	541.3100		0.5413	536.9900	0.5370	(0.798)	0	0	0
2018/05/25	2044	01/11/2018	9.12	Call	Bond Future	2,188.3600		2.1884	2,162.0800	2.1621	(1.201)	0	0	0
2018/05/25	2044	01/11/2018			Bond Future	9.4460		95.6543	9.4507	95.6121	0.049	0.0000	0.0000	0
2018/05/25	2044	01/11/2018	9.12	Put	Bond Future	5,210.4000		5.2104	5,226.2600	5.2263	0.304	0	0	0
2018/05/25	2044	01/11/2018	9.13	Call	Bond Future	2,224.5800		2.2246	2,198.0900	2.1981	(1.191)	0	0	0
2018/05/25	2044	01/11/2018	9.14	Put	Bond Future	5,093.3800		5.0934	5,108.8100	5.1088	0.303	0	0	0
2018/05/25	2044	01/11/2018	9.13	Put	Bond Future	5,151.5200		5.1515	5,167.1700	5.1672	0.304	0	0	0
2018/05/25	2044	01/11/2018	9.14	Call	Bond Future	2,261.3800		2.2614	2,234.6700	2.2347	(1.181)	0	0	0
2018/05/25	2044	07/02/2019	9.18	Put	Bond Future	6,286.5000		6.2865	6,302.1300	6.3021	0.249	0	0	0
2018/05/25	2044	07/02/2019			Bond Future	9.5048		93.1241	9.5095	93.0820	0.050	0.0000	0.0000	0
2018/05/25	2044	07/02/2019	9.17	Call	Bond Future	3,273.5500		3.2736	3,247.2500	3.2473	(0.803)	0	0	0
2018/05/25	2044	07/02/2019	9.17	Put	Bond Future	6,341.6800		6.3417	6,357.4700	6.3575	0.249	0	0	0
2018/05/25	2044	07/02/2019	9.18	Call	Bond Future	3,312.4300		3.3124	3,285.9700	3.2860	(0.799)	0	0	0
2018/05/25	2044	07/02/2019	9.16	Call	Bond Future	3,234.6100		3.2346	3,208.4600	3.2085	(0.808)	0	0	0
2018/05/25	2044	07/02/2019	9.16	Put	Bond Future	6,396.9500		6.3970	6,412.8900	6.4129	0.249	0	0	0
2018/05/25	2046	02/08/2018	128.78	Put	Bond Future	8,719.5700		8.7196	8,235.7200	8.2357	(5.549)	0	0	0
2018/05/25	2046	02/08/2018			Bond Future	120.0604		120.0604	120.5443	120.5443	0.403	0.0000	0.0000	10,917
2018/05/25	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2046	02/08/2018	128.77	Put	Bond Future	8,709.5700		8.7096	8,225.7200	8.2257	(5.555)	0	0	0
2018/05/25	2046	02/08/2018	128.79	Put	Bond Future	8,729.5700		8.7296	8,245.7200	8.2457	(5.543)	0	0	0
2018/05/25	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2046	01/11/2018			Bond Future	120.5829		120.5829	121.0751	121.0751	0.408	0.0000	0.0000	0
2018/05/25	2046	07/02/2019			Bond Future	122.9476		122.9476	123.4502	123.4502	0.409	0.0000	0.0000	0
2018/05/25	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2050	02/08/2018	137.54	Put	Bond Future	12,563.9600		12.5640	11,732.4800	11.7325	(6.618)	0	0	0
2018/05/25	2050	02/08/2018	137.52	Put	Bond Future	12,543.9600		12.5440	11,712.4800	11.7125	(6.629)	0	0	0
2018/05/25	2050	02/08/2018			Bond Future	124.9760		124.9760	125.8075	125.8075	0.665	0.0000	0.0000	9,799
2018/05/25	2050	02/08/2018	137.53	Put	Bond Future	12,553.9600		12.5540	11,722.4800	11.7225	(6.623)	0	0	0
2018/05/25	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	2050	01/11/2018			Bond Future	127.2368		127.2368	128.0825	128.0825	0.665	0.0000	0.0000	0
2018/05/25	2050	07/02/2019			Bond Future	127.9606		127.9606	128.8239	128.8239	0.675	0.0000	0.0000	0
2018/05/25	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	AL37	02/08/2018			Index Future	591.2270		591.2270	590.8050	590.8050	(0.071)	0.0000	0.0000	0
2018/05/25	AL37	01/11/2018			Index Future	601.8170		601.8170	601.3830	601.3830	(0.072)	0.0000	0.0000	0
2018/05/25	AL37	07/02/2019			Index Future	613.4930		613.4930	613.0560	613.0560	(0.071)	0.0000	0.0000	0
2018/05/25	AL7T	02/08/2018			Index Future	691.2780		691.2780	690.6810	690.6810	(0.086)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	AL7T	01/11/2018			Index Future	703.6600	703.6600	703.0480	703.0480	(0.087)	0.0000	0.0000	0
2018/05/25	AL7T	07/02/2019			Index Future	717.3110	717.3110	716.6940	716.6940	(0.086)	0.0000	0.0000	0
2018/05/25	ALBI	02/08/2018			Index Future	630.3060	630.3060	629.8920	629.8920	(0.066)	0.0000	0.0000	878
2018/05/25	ALBI	01/11/2018			Index Future	641.5960	641.5960	641.1700	641.1700	(0.066)	0.0000	0.0000	0
2018/05/25	ALBI	07/02/2019			Index Future	654.0430	654.0430	653.6150	653.6150	(0.065)	0.0000	0.0000	0
2018/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/05/25	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	EL28	02/08/2018			Bond Future	129.7760	129.7760	130.1301	130.1301	0.273	0.0000	0.0000	0
2018/05/25	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	EL28	02/08/2018	134.93	Put	Bond Future	5,154.0100	5.1540	4,799.9400	4.7999	(6.870)	0	0	0
2018/05/25	EL28	02/08/2018	134.95	Put	Bond Future	5,174.0100	5.1740	4,819.9400	4.8199	(6.843)	0	0	0
2018/05/25	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	EL28	02/08/2018	134.94	Put	Bond Future	5,164.0100	5.1640	4,809.9400	4.8099	(6.856)	0	0	0
2018/05/25	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	ES33	02/08/2018	11.14	Call	Bond Future	3,462.3400	3.4623	3,437.4200	3.4374	(0.720)	0	0	0
2018/05/25	ES33	02/08/2018			Bond Future	10.5609	80.0789	10.5649	80.0539	0.038	0.0000	0.0000	9,466
2018/05/25	ES33	02/08/2018	11.15	Call	Bond Future	3,520.0900	3.5201	3,495.1700	3.4952	(0.708)	0	0	0
2018/05/25	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	ES33	02/08/2018	11.16	Call	Bond Future	3,577.7800	3.5778	3,552.8600	3.5529	(0.697)	0	0	0
2018/05/25	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	ES33	01/11/2018			Bond Future	10.6642	77.7247	10.6685	77.6988	0.040	0.0000	0.0000	0
2018/05/25	ES33	07/02/2019			Bond Future	10.7824	79.2320	10.7867	79.2063	0.040	0.0000	0.0000	0
2018/05/25	ES42	02/08/2018			Bond Future	10.7639	83.1056	10.7680	83.0767	0.038	0.0000	0.0000	7,957
2018/05/25	ES42	01/11/2018			Bond Future	10.8635	80.3341	10.8678	80.3041	0.039	0.0000	0.0000	0

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2018/05/25	ES42	07/02/2019			Bond Future	10.9735	81.8917	10.9778	81.8620	0.039	0.0000	0.0000	0
2018/05/25	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	02/08/2018			GOVI	626.4500	626.4500	626.0110	626.0110	(0.070)	0.0000	0.0000	472
2018/05/25	GOVI	02/08/2018	605.71	Call	GOVI	207,400.0000	20.7400	203,010.0000	20.3010	(2.117)	0	0	0
2018/05/25	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	02/08/2018	605.72	Call	GOVI	207,300.0000	20.7300	202,910.0000	20.2910	(2.118)	0	0	0
2018/05/25	GOVI	02/08/2018	605.70	Call	GOVI	207,500.0000	20.7500	203,110.0000	20.3110	(2.116)	0	0	0
2018/05/25	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	01/11/2018	653.50	Put	GOVI	158,290.0000	15.8290	162,800.0000	16.2800	2.849	0	0	0
2018/05/25	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	01/11/2018			GOVI	637.6710	637.6710	637.2200	637.2200	(0.071)	0.0000	0.0000	0
2018/05/25	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	01/11/2018	653.49	Put	GOVI	158,190.0000	15.8190	162,700.0000	16.2700	2.851	0	0	0
2018/05/25	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	01/11/2018	653.51	Put	GOVI	158,390.0000	15.8390	162,900.0000	16.2900	2.847	0	0	0
2018/05/25	GOVI	07/02/2019	666.53	Put	GOVI	164,880.0000	16.4880	169,420.0000	16.9420	2.754	0	0	0
2018/05/25	GOVI	07/02/2019			GOVI	650.0420	650.0420	649.5880	649.5880	(0.070)	0.0000	0.0000	0
2018/05/25	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	07/02/2019	666.52	Put	GOVI	164,780.0000	16.4780	169,320.0000	16.9320	2.755	0	0	0
2018/05/25	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	GOVI	07/02/2019	666.51	Put	GOVI	164,680.0000	16.4680	169,220.0000	16.9220	2.757	0	0	0
2018/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/05/25	IGOV	02/08/2018			Index Future	256.7860	256.7860	257.3040	257.3040	0.202	0.0000	0.0000	884
2018/05/25	IGOV	01/11/2018			Index Future	261.4310	261.4310	261.9580	261.9580	0.202	0.0000	0.0000	241
2018/05/25	IGOV	07/02/2019			Index Future	266.5580	266.5580	267.0970	267.0970	0.202	0.0000	0.0000	0
2018/05/25	IS01	21/06/2018			Interest Rate Swap	99.9100	99.9100	99.9100	99.9100	0.000	0.0000	0.0000	0
2018/05/25	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/05/25	IS01	20/12/2018			Interest Rate Swap	100.4900	100.4900	100.4900	100.4900	0.000	0.0000	0.0000	0
2018/05/25	IS01	22/03/2019			Interest Rate Swap	99.4900	99.4900	99.4900	99.4900	0.000	0.0000	0.0000	0
2018/05/25	IS01	20/06/2019			Interest Rate Swap	100.1600	100.1600	100.1700	100.1700	0.010	0.0000	0.0000	0
2018/05/25	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/05/25	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.5100	98.5100	0.000	0.0000	0.0000	0
2018/05/25	IS02	21/12/2018			Interest Rate Swap	98.8700	98.8700	98.8700	98.8700	0.000	0.0000	0.0000	0
2018/05/25	IS02	15/03/2019			Interest Rate Swap	99.2400	99.2400	99.2400	99.2400	0.000	0.0000	0.0000	0
2018/05/25	IS02	21/06/2019			Interest Rate Swap	99.6200	99.6200	99.6300	99.6300	0.010	0.0000	0.0000	0
2018/05/25	IS02	20/09/2019			Interest Rate Swap	99.9900	99.9900	100.0100	100.0100	0.020	0.0000	0.0000	0
2018/05/25	IS02	20/12/2019			Interest Rate Swap	100.9100	100.9100	100.9300	100.9300	0.020	0.0000	0.0000	0
2018/05/25	IS02	23/03/2020			Interest Rate Swap	98.6400	98.6400	98.6600	98.6600	0.020	0.0000	0.0000	0
2018/05/25	IS02	22/06/2020			Interest Rate Swap	100.5000	100.5000	100.5200	100.5200	0.020	0.0000	0.0000	0
2018/05/25	IS05	17/12/2020			Interest Rate Swap	96.0300	96.0300	96.0500	96.0500	0.021	0.0000	0.0000	0
2018/05/25	IS05	16/03/2021			Interest Rate Swap	95.2100	95.2100	95.2400	95.2400	0.032	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	IS05	15/06/2021			Interest Rate Swap	94.3700	94.3700	94.3900	94.3900	0.021	0.0000	0.0000	0
2018/05/25	IS05	21/09/2021			Interest Rate Swap	94.5200	94.5200	94.5400	94.5400	0.021	0.0000	0.0000	0
2018/05/25	IS05	21/12/2021			Interest Rate Swap	96.6900	96.6900	96.7100	96.7100	0.021	0.0000	0.0000	51
2018/05/25	IS05	15/03/2022			Interest Rate Swap	96.8000	96.8000	96.8100	96.8100	0.010	0.0000	0.0000	0
2018/05/25	IS05	21/06/2022			Interest Rate Swap	97.9800	97.9800	97.9900	97.9900	0.010	0.0000	0.0000	0
2018/05/25	IS05	20/09/2022			Interest Rate Swap	100.1700	100.1700	100.1700	100.1700	0.000	0.0000	0.0000	0
2018/05/25	IS05	20/12/2022			Interest Rate Swap	101.4100	101.4100	101.4100	101.4100	0.000	0.0000	0.0000	0
2018/05/25	IS05	22/03/2023			Interest Rate Swap	96.4900	96.4900	96.5000	96.5000	0.010	0.0000	0.0000	0
2018/05/25	IS05	20/06/2023			Interest Rate Swap	100.8000	100.8000	100.8100	100.8100	0.010	0.0000	0.0000	0
2018/05/25	IS10	17/12/2025			Interest Rate Swap	94.3800	94.3800	94.4200	94.4200	0.042	0.0000	0.0000	0
2018/05/25	IS10	16/03/2026			Interest Rate Swap	91.3400	91.3400	91.3900	91.3900	0.055	0.0000	0.0000	0
2018/05/25	IS10	15/06/2026			Interest Rate Swap	90.0400	90.0400	90.1000	90.1000	0.067	0.0000	0.0000	0
2018/05/25	IS10	21/09/2026			Interest Rate Swap	92.1700	92.1700	92.2300	92.2300	0.065	0.0000	0.0000	0
2018/05/25	IS10	21/12/2026			Interest Rate Swap	95.9300	95.9300	95.9800	95.9800	0.052	0.0000	0.0000	0
2018/05/25	IS10	15/03/2027			Interest Rate Swap	94.4500	94.4500	94.5000	94.5000	0.053	0.0000	0.0000	0
2018/05/25	IS10	21/06/2027			Interest Rate Swap	96.5000	96.5000	96.5500	96.5500	0.052	0.0000	0.0000	0
2018/05/25	IS10	20/09/2027			Interest Rate Swap	100.2100	100.2100	100.2500	100.2500	0.040	0.0000	0.0000	0
2018/05/25	IS10	20/12/2027			Interest Rate Swap	100.5400	100.5400	100.5800	100.5800	0.040	0.0000	0.0000	0
2018/05/25	IS10	22/03/2028			Interest Rate Swap	95.7500	95.7500	95.7800	95.7800	0.031	0.0000	0.0000	0
2018/05/25	IS10	20/06/2028			Interest Rate Swap	101.2000	101.2000	101.2300	101.2300	0.030	0.0000	0.0000	0
2018/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/05/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/05/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/05/25	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/05/25	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/05/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/05/25	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/05/25	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/05/25	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/05/25	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/05/25	R023	02/08/2018	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R023	02/08/2018			Bond Future	7.8532	102.9715	7.8738	102.8941	0.262	0.0000	0.0000	33,280
2018/05/25	R023	02/08/2018	10.40	Call	Bond Future	9,054.0900	9.0541	8,976.6700	8.9767	(0.855)	0	0	0
2018/05/25	R023	02/08/2018	10.41	Call	Bond Future	9,087.6000	9.0876	9,010.1800	9.0102	(0.852)	0	0	0
2018/05/25	R023	02/08/2018	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R023	02/08/2018	10.39	Call	Bond Future	9,020.5600	9.0206	8,943.1400	8.9431	(0.858)	0	0	0
2018/05/25	R023	02/08/2018	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R023	01/11/2018	10.58	Call	Bond Future	9,084.5200	9.0845	9,005.0000	9.0050	(0.875)	0	0	0
2018/05/25	R023	01/11/2018	10.57	Put	Bond Future	1.1900	0.0012	1.2500	0.0013	5.042	0	0	0
2018/05/25	R023	01/11/2018			Bond Future	7.8966	100.8896	7.9188	100.8100	0.281	0.0000	0.0000	0
2018/05/25	R023	01/11/2018	10.59	Call	Bond Future	9,116.3800	9.1164	9,036.8600	9.0369	(0.872)	0	0	0
2018/05/25	R023	01/11/2018	10.59	Put	Bond Future	1.1000	0.0011	1.1600	0.0012	5.455	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	R023	01/11/2018	10.58	Put	Bond Future	1.1400	0.0011	1.2000	0.0012	5.263	0	0	0
2018/05/25	R023	01/11/2018	10.57	Call	Bond Future	9,052.6600	9.0527	8,973.1400	8.9731	(0.878)	0	0	0
2018/05/25	R023	07/02/2019	10.59	Call	Bond Future	8,494.7100	8.4947	8,415.5500	8.4155	(0.932)	0	0	0
2018/05/25	R023	07/02/2019			Bond Future	7.9499	102.8464	7.9736	102.7663	0.297	0.0000	0.0000	0
2018/05/25	R023	07/02/2019	10.57	Call	Bond Future	8,434.9800	8.4350	8,355.8600	8.3559	(0.938)	0	0	0
2018/05/25	R023	07/02/2019	10.57	Put	Bond Future	23.6500	0.0237	24.6200	0.0246	4.101	0	0	0
2018/05/25	R023	07/02/2019	10.59	Put	Bond Future	22.6100	0.0226	23.5400	0.0235	4.113	0	0	0
2018/05/25	R023	07/02/2019	10.58	Call	Bond Future	8,464.8400	8.4648	8,385.7100	8.3857	(0.935)	0	0	0
2018/05/25	R023	07/02/2019	10.58	Put	Bond Future	23.1200	0.0231	24.0800	0.0241	4.152	0	0	0
2018/05/25	R035	02/08/2018	9.42	Call	Bond Future	3,145.6700	3.1457	3,107.6300	3.1076	(1.209)	0	0	0
2018/05/25	R035	02/08/2018			Bond Future	9.1820	101.2597	9.1865	101.2224	0.049	0.0000	0.0000	67,030
2018/05/25	R035	02/08/2018	9.42	Put	Bond Future	1,206.7500	1.2067	1,205.9900	1.2060	(0.063)	0	0	0
2018/05/25	R035	02/08/2018	9.43	Call	Bond Future	3,199.9000	3.1999	3,161.7200	3.1617	(1.193)	0	0	0
2018/05/25	R035	02/08/2018	9.44	Put	Bond Future	1,155.2800	1.1553	1,154.2400	1.1542	(0.090)	0	0	0
2018/05/25	R035	02/08/2018	9.43	Put	Bond Future	1,180.7800	1.1808	1,179.8800	1.1799	(0.076)	0	0	0
2018/05/25	R035	02/08/2018	9.44	Call	Bond Future	3,254.5000	3.2545	3,216.1800	3.2162	(1.177)	0	0	0
2018/05/25	R035	01/11/2018	8.93	Call	Bond Future	1,954.2900	1.9543	1,930.4900	1.9305	(1.218)	0	0	0
2018/05/25	R035	01/11/2018	8.92	Put	Bond Future	4,581.7400	4.5817	4,596.7900	4.5968	0.328	0	0	0
2018/05/25	R035	01/11/2018			Bond Future	9.2396	98.5772	9.2443	98.5386	0.051	0.0000	0.0000	0
2018/05/25	R035	01/11/2018	8.94	Call	Bond Future	1,987.2700	1.9873	1,963.2600	1.9633	(1.208)	0	0	0
2018/05/25	R035	01/11/2018	8.94	Put	Bond Future	4,477.5400	4.4775	4,492.1800	4.4922	0.327	0	0	0
2018/05/25	R035	01/11/2018	8.93	Put	Bond Future	4,529.3000	4.5293	4,544.1500	4.5442	0.328	0	0	0
2018/05/25	R035	01/11/2018	8.92	Call	Bond Future	1,921.8900	1.9219	1,898.2900	1.8983	(1.228)	0	0	0
2018/05/25	R035	07/02/2019	8.98	Call	Bond Future	2,879.9800	2.8800	2,856.4200	2.8564	(0.818)	0	0	0
2018/05/25	R035	07/02/2019			Bond Future	9.3051	100.4890	9.3099	100.4507	0.051	0.0000	0.0000	0
2018/05/25	R035	07/02/2019	8.96	Call	Bond Future	2,810.3100	2.8103	2,787.0400	2.7870	(0.828)	0	0	0
2018/05/25	R035	07/02/2019	8.96	Put	Bond Future	5,642.4400	5.6424	5,657.5600	5.6576	0.268	0	0	0
2018/05/25	R035	07/02/2019	8.98	Put	Bond Future	5,544.6600	5.5447	5,559.4900	5.5595	0.267	0	0	0
2018/05/25	R035	07/02/2019	8.97	Call	Bond Future	2,845.1900	2.8452	2,821.7800	2.8218	(0.823)	0	0	0
2018/05/25	R035	07/02/2019	8.97	Put	Bond Future	5,593.5400	5.5935	5,608.5200	5.6085	0.268	0	0	0
2018/05/25	R186	02/08/2018	8.25	Call	Bond Future	778.0600	0.7781	737.0800	0.7371	(5.267)	0	0	3,020
2018/05/25	R186	02/08/2018	8.48	Put	Bond Future	1,403.8300	1.4038	1,440.5800	1.4406	2.618	0	0	0
2018/05/25	R186	02/08/2018			Bond Future	8.4759	113.2896	8.4907	113.1950	0.175	0.0000	0.0000	102,862
2018/05/25	R186	02/08/2018	8.50	Call	Bond Future	1,497.7500	1.4978	1,438.5900	1.4386	(3.950)	0	0	0
2018/05/25	R186	02/08/2018	8.50	Put	Bond Future	1,344.2800	1.3443	1,379.6600	1.3797	2.632	0	0	2,500
2018/05/25	R186	02/08/2018	8.47	Call	Bond Future	1,396.9400	1.3969	1,339.8400	1.3398	(4.088)	0	0	0
2018/05/25	R186	02/08/2018	8.47	Put	Bond Future	1,434.3200	1.4343	1,471.7600	1.4718	2.610	0	0	0
2018/05/25	R186	02/08/2018	8.25	Put	Bond Future	2,228.1500	2.2281	2,281.7100	2.2817	2.404	0	0	0
2018/05/25	R186	02/08/2018	7.50	Put	Bond Future	6,472.6300	6.4726	6,563.8100	6.5638	1.409	0	0	0
2018/05/25	R186	02/08/2018	8.48	Call	Bond Future	1,430.1100	1.4301	1,372.3200	1.3723	(4.041)	0	0	0
2018/05/25	R186	02/08/2018	7.50	Call	Bond Future	27.9900	0.0280	24.6300	0.0246	(12.004)	0	0	3,020
2018/05/25	R186	02/08/2018	8.46	Call	Bond Future	1,364.0000	1.3640	1,307.6000	1.3076	(4.135)	0	0	0
2018/05/25	R186	02/08/2018	8.46	Put	Bond Future	1,465.0900	1.4651	1,503.2300	1.5032	2.603	0	0	0
2018/05/25	R186	01/11/2018	9.14	Call	Bond Future	4,631.9800	4.6320	4,553.8600	4.5539	(1.687)	0	0	0
2018/05/25	R186	01/11/2018	7.96	Put	Bond Future	4,383.4400	4.3834	4,450.9900	4.4510	1.541	0	0	0
2018/05/25	R186	01/11/2018	8.54	Put	Bond Future	2,174.5200	2.1745	2,215.1900	2.2152	1.870	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	R186	01/11/2018			Bond Future	8.5296	115.3187	8.5452	115.2216	0.184	0.0000	0.0000	0
2018/05/25	R186	01/11/2018	8.46	Put	Bond Future	2,416.6200	2.4166	2,460.8700	2.4609	1.831	0	0	0
2018/05/25	R186	01/11/2018	8.46	Call	Bond Future	1,984.4000	1.9844	1,931.5100	1.9315	(2.665)	0	0	5,000
2018/05/25	R186	01/11/2018	8.53	Call	Bond Future	2,206.2900	2.2063	2,150.2600	2.1503	(2.540)	0	0	0
2018/05/25	R186	01/11/2018	8.53	Put	Bond Future	2,203.5000	2.2035	2,244.6100	2.2446	1.866	0	0	0
2018/05/25	R186	01/11/2018	9.14	Put	Bond Future	930.5200	0.9305	949.5400	0.9495	2.044	0	0	5,000
2018/05/25	R186	01/11/2018	7.96	Call	Bond Future	778.7100	0.7787	749.1200	0.7491	(3.800)	0	0	5,000
2018/05/25	R186	01/11/2018	8.54	Call	Bond Future	2,239.2700	2.2393	2,182.8000	2.1828	(2.522)	0	0	0
2018/05/25	R186	01/11/2018	8.52	Call	Bond Future	2,173.8700	2.1739	2,118.2800	2.1183	(2.557)	0	0	0
2018/05/25	R186	01/11/2018	8.52	Put	Bond Future	2,233.0900	2.2331	2,274.6400	2.2746	1.861	0	0	0
2018/05/25	R186	07/02/2019	8.21	Put	Bond Future	4,153.1500	4.1531	4,208.4900	4.2085	1.332	0	0	0
2018/05/25	R186	07/02/2019	8.20	Call	Bond Future	1,804.9100	1.8049	1,762.7600	1.7628	(2.335)	0	0	0
2018/05/25	R186	07/02/2019			Bond Future	8.5910	112.2500	8.6073	112.1522	0.189	0.0000	0.0000	0
2018/05/25	R186	07/02/2019	8.21	Call	Bond Future	1,829.6100	1.8296	1,787.1100	1.7871	(2.323)	0	0	0
2018/05/25	R186	07/02/2019	8.20	Put	Bond Future	4,190.2800	4.1903	4,245.9700	4.2460	1.329	0	0	0
2018/05/25	R186	07/02/2019	8.22	Call	Bond Future	1,854.5100	1.8545	1,811.6600	1.8117	(2.311)	0	0	0
2018/05/25	R186	07/02/2019	8.22	Put	Bond Future	4,116.2600	4.1163	4,171.2500	4.1713	1.336	0	0	0
2018/05/25	R197	02/08/2018			Bond Future	302.0921	302.0921	302.5658	302.5658	0.157	0.0000	0.0000	2,388
2018/05/25	R197	01/11/2018			Bond Future	307.5571	307.5571	308.0378	308.0378	0.156	0.0000	0.0000	0
2018/05/25	R197	07/02/2019			Bond Future	306.2319	306.2319	306.7244	306.7244	0.161	0.0000	0.0000	0
2018/05/25	R202	02/08/2018			Bond Future	241.1082	241.1082	241.1379	241.1379	0.012	0.0000	0.0000	22,452
2018/05/25	R202	01/11/2018			Bond Future	245.4699	245.4699	245.4990	245.4990	0.012	0.0000	0.0000	0
2018/05/25	R202	07/02/2019			Bond Future	246.3764	246.3764	246.4077	246.4077	0.013	0.0000	0.0000	0
2018/05/25	R204	02/08/2018	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R204	02/08/2018			Bond Future	6.3914	101.5809	6.4171	101.5714	0.402	0.0000	0.0000	10,121
2018/05/25	R204	02/08/2018	8.98	Call	Bond Future	948.0300	0.9480	938.5300	0.9385	(1.002)	0	0	0
2018/05/25	R204	02/08/2018	8.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R204	02/08/2018	8.99	Call	Bond Future	951.6600	0.9517	942.1600	0.9422	(0.998)	0	0	0
2018/05/25	R204	02/08/2018	8.97	Call	Bond Future	944.4100	0.9444	934.9100	0.9349	(1.006)	0	0	0
2018/05/25	R204	02/08/2018	8.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R207	02/08/2018	6.86	Put	Bond Future	522.6200	0.5226	577.1100	0.5771	10.426	0	0	0
2018/05/25	R207	02/08/2018	6.85	Call	Bond Future	20.1100	0.0201	14.1300	0.0141	(29.736)	0	0	0
2018/05/25	R207	02/08/2018			Bond Future	7.2315	100.4710	7.2768	100.4101	0.627	0.0000	0.0000	20,943
2018/05/25	R207	02/08/2018	6.86	Call	Bond Future	21.8000	0.0218	15.4100	0.0154	(29.312)	0	0	0
2018/05/25	R207	02/08/2018	6.85	Put	Bond Future	534.4600	0.5345	589.3600	0.5894	10.272	0	0	0
2018/05/25	R207	02/08/2018	6.87	Call	Bond Future	23.5800	0.0236	16.7800	0.0168	(28.838)	0	0	0
2018/05/25	R207	02/08/2018	6.87	Put	Bond Future	510.8800	0.5109	564.9600	0.5650	10.586	0	0	0
2018/05/25	R207	01/11/2018	6.76	Put	Bond Future	574.5500	0.5745	625.7000	0.6257	8.903	0	0	0
2018/05/25	R207	01/11/2018			Bond Future	7.2146	102.2705	7.2704	102.2077	0.774	0.0000	0.0000	0
2018/05/25	R207	01/11/2018	6.75	Call	Bond Future	59.3800	0.0594	48.1300	0.0481	(18.946)	0	0	0
2018/05/25	R207	01/11/2018	6.75	Put	Bond Future	583.3800	0.5834	634.8900	0.6349	8.830	0	0	0
2018/05/25	R207	01/11/2018	6.76	Call	Bond Future	61.8700	0.0619	50.2600	0.0503	(18.765)	0	0	0
2018/05/25	R207	01/11/2018	6.74	Call	Bond Future	56.9600	0.0570	46.0600	0.0461	(19.136)	0	0	0
2018/05/25	R207	01/11/2018	6.74	Put	Bond Future	592.2800	0.5923	644.1400	0.6441	8.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	R207	07/02/2019	6.52	Call	Bond Future	62.5900	0.0626	51.7100	0.0517	(17.383)	0	0	0
2018/05/25	R207	07/02/2019	6.51	Put	Bond Future	657.4600	0.6575	709.7700	0.7098	7.956	0	0	0
2018/05/25	R207	07/02/2019			Bond Future	7.1856	100.6090	7.2572	100.5460	0.997	0.0000	0.0000	0
2018/05/25	R207	07/02/2019	6.53	Call	Bond Future	64.6400	0.0646	53.5000	0.0535	(17.234)	0	0	0
2018/05/25	R207	07/02/2019	6.53	Put	Bond Future	643.5700	0.6436	695.3700	0.6954	8.049	0	0	0
2018/05/25	R207	07/02/2019	6.52	Put	Bond Future	650.3900	0.6504	702.4500	0.7025	8.004	0	0	0
2018/05/25	R207	07/02/2019	6.51	Call	Bond Future	60.7900	0.0608	50.1600	0.0502	(17.486)	0	0	0
2018/05/25	R208	02/08/2018	7.14	Call	Bond Future	72.1000	0.0721	55.8300	0.0558	(22.566)	0	0	0
2018/05/25	R208	02/08/2018	7.12	Call	Bond Future	63.6400	0.0636	48.8800	0.0489	(23.193)	0	0	0
2018/05/25	R208	02/08/2018			Bond Future	7.4897	100.6191	7.5325	100.5192	0.571	0.0000	0.0000	29,520
2018/05/25	R208	02/08/2018	7.12	Put	Bond Future	932.6200	0.9326	1,017.8500	1.0178	9.139	0	0	0
2018/05/25	R208	02/08/2018	7.14	Put	Bond Future	893.8300	0.8938	977.5500	0.9775	9.366	0	0	0
2018/05/25	R208	02/08/2018	7.13	Call	Bond Future	67.8300	0.0678	52.3100	0.0523	(22.881)	0	0	0
2018/05/25	R208	02/08/2018	7.13	Put	Bond Future	913.1800	0.9132	997.6500	0.9977	9.250	0	0	0
2018/05/25	R208	01/11/2018	7.11	Put	Bond Future	1,065.4200	1.0654	1,142.2800	1.1423	7.214	0	0	0
2018/05/25	R208	01/11/2018			Bond Future	7.5166	99.0218	7.5647	98.9192	0.639	0.0000	0.0000	0
2018/05/25	R208	01/11/2018	7.11	Call	Bond Future	191.7400	0.1917	166.0500	0.1661	(13.398)	0	0	0
2018/05/25	R208	01/11/2018	7.12	Call	Bond Future	197.9800	0.1980	171.6900	0.1717	(13.279)	0	0	0
2018/05/25	R208	01/11/2018	7.10	Put	Bond Future	1,080.9100	1.0809	1,158.3700	1.1584	7.166	0	0	0
2018/05/25	R208	01/11/2018	7.12	Put	Bond Future	1,050.0600	1.0501	1,126.3200	1.1263	7.262	0	0	0
2018/05/25	R208	01/11/2018	7.10	Call	Bond Future	185.6200	0.1856	160.5300	0.1605	(13.517)	0	0	0
2018/05/25	R208	07/02/2019	7.07	Call	Bond Future	264.5200	0.2645	235.8900	0.2359	(10.823)	0	0	0
2018/05/25	R208	07/02/2019	7.08	Put	Bond Future	1,179.1800	1.1792	1,253.6000	1.2536	6.311	0	0	0
2018/05/25	R208	07/02/2019	7.06	Put	Bond Future	1,205.3600	1.2054	1,280.7300	1.2807	6.253	0	0	0
2018/05/25	R208	07/02/2019			Bond Future	7.5513	100.9422	7.6054	100.8387	0.716	0.0000	0.0000	0
2018/05/25	R208	07/02/2019	7.07	Put	Bond Future	1,192.0800	1.1921	1,266.9800	1.2670	6.283	0	0	0
2018/05/25	R208	07/02/2019	7.08	Call	Bond Future	271.0000	0.2710	241.8900	0.2419	(10.742)	0	0	0
2018/05/25	R208	07/02/2019	7.06	Call	Bond Future	258.4100	0.2584	230.2500	0.2302	(10.897)	0	0	0
2018/05/25	R209	02/08/2018	9.66	Call	Bond Future	3,759.1600	3.7592	3,724.9800	3.7250	(0.909)	0	0	435
2018/05/25	R209	02/08/2018	8.96	Put	Bond Future	2,599.1500	2.5992	2,608.9800	2.6090	0.378	0	0	0
2018/05/25	R209	02/08/2018	8.49	Call	Bond Future	173.5600	0.1736	165.8000	0.1658	(4.471)	0	0	500
2018/05/25	R209	02/08/2018	8.46	Put	Bond Future	5,548.9700	5.5490	5,573.6600	5.5737	0.445	0	0	0
2018/05/25	R209	02/08/2018	10.38	Call	Bond Future	7,747.5700	7.7476	7,713.9400	7.7139	(0.434)	0	0	0
2018/05/25	R209	02/08/2018	9.21	Call	Bond Future	1,728.3600	1.7284	1,699.8900	1.6999	(1.647)	0	0	0
2018/05/25	R209	02/08/2018	10.39	Put	Bond Future	91.8400	0.0918	89.9600	0.0900	(2.047)	0	0	0
2018/05/25	R209	02/08/2018			Bond Future	9.1940	76.7215	9.1985	76.6898	0.049	0.0000	0.0000	76,687
2018/05/25	R209	02/08/2018	10.21	Call	Bond Future	6,784.9800	6.7850	6,750.8300	6.7508	(0.503)	0	0	0
2018/05/25	R209	02/08/2018	10.21	Put	Bond Future	155.2700	0.1553	152.8400	0.1528	(1.565)	0	0	435
2018/05/25	R209	02/08/2018	8.96	Call	Bond Future	937.6500	0.9377	915.7600	0.9158	(2.335)	0	0	5,000
2018/05/25	R209	02/08/2018	9.43	Call	Bond Future	2,639.9100	2.6399	2,607.6700	2.6077	(1.221)	0	0	0
2018/05/25	R209	02/08/2018	9.43	Put	Bond Future	1,016.9100	1.0169	1,016.3900	1.0164	(0.051)	0	0	5,000
2018/05/25	R209	02/08/2018	10.84	Call	Bond Future	10,325.0000	10.3250	10,292.6300	10.2926	(0.314)	0	0	0
2018/05/25	R209	02/08/2018	10.84	Put	Bond Future	18.2000	0.0182	17.5500	0.0175	(3.571)	0	0	435
2018/05/25	R209	02/08/2018	8.83	Call	Bond Future	637.1000	0.6371	619.2600	0.6193	(2.800)	0	0	0
2018/05/25	R209	02/08/2018	8.83	Put	Bond Future	3,245.2600	3.2453	3,259.1400	3.2591	0.428	0	0	500
2018/05/25	R209	02/08/2018	8.49	Put	Bond Future	5,339.8400	5.3398	5,363.8000	5.3638	0.449	0	0	0

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2018/05/25	R209	02/08/2018	9.21	Put	Bond Future	1,616.4000		1.6164	1,619.6500	1.6197	0.201	0	0	500
2018/05/25	R209	02/08/2018	9.66	Put	Bond Future	604.3100		0.6043	601.8500	0.6019	(0.407)	0	0	0
2018/05/25	R209	02/08/2018	8.46	Call	Bond Future	151.1100		0.1511	144.0800	0.1441	(4.652)	0	0	5,000
2018/05/25	R209	02/08/2018	10.38	Put	Bond Future	94.9200		0.0949	93.0100	0.0930	(2.012)	0	0	0
2018/05/25	R209	02/08/2018	10.39	Call	Bond Future	7,803.9400		7.8039	7,770.3400	7.7703	(0.431)	0	0	0
2018/05/25	R209	02/08/2018	10.40	Call	Bond Future	7,860.3200		7.8603	7,826.7600	7.8268	(0.427)	0	0	0
2018/05/25	R209	02/08/2018	10.40	Put	Bond Future	88.8500		0.0888	87.0100	0.0870	(2.071)	0	0	0
2018/05/25	R209	01/11/2018	1,016.00	Call	Bond Future	74,060.0800		74.0601	74,027.2500	74.0273	(0.044)	0	0	0
2018/05/25	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R209	01/11/2018	9.34	Put	Bond Future	2,337.3200		2.3373	2,343.7100	2.3437	0.273	0	0	0
2018/05/25	R209	01/11/2018	10.00	Call	Bond Future	5,936.8500		5.9368	5,904.6600	5.9047	(0.542)	0	0	0
2018/05/25	R209	01/11/2018	9.97	Call	Bond Future	5,789.7300		5.7897	5,757.6900	5.7577	(0.553)	0	0	0
2018/05/25	R209	01/11/2018			Bond Future	9.2455		74.9480	9.2503	74.9151	0.051	0.0000	0.0000	0
2018/05/25	R209	01/11/2018	1,016.01	Call	Bond Future	74,060.0800		74.0601	74,027.2500	74.0273	(0.044)	0	0	0
2018/05/25	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/05/25	R209	01/11/2018	1,015.99	Call	Bond Future	74,060.0700		74.0601	74,027.2400	74.0272	(0.044)	0	0	0
2018/05/25	R209	01/11/2018	9.34	Call	Bond Future	2,986.2700		2.9863	2,959.8300	2.9598	(0.885)	0	0	0
2018/05/25	R209	01/11/2018	10.00	Put	Bond Future	978.0700		0.9781	978.7100	0.9787	0.065	0	0	5,850
2018/05/25	R209	01/11/2018	9.97	Put	Bond Future	1,018.6600		1.0187	1,019.4500	1.0194	0.078	0	0	0
2018/05/25	R209	01/11/2018	9.94	Call	Bond Future	5,643.6000		5.6436	5,611.7200	5.6117	(0.565)	0	0	0
2018/05/25	R209	01/11/2018	9.94	Put	Bond Future	1,061.0000		1.0610	1,061.9500	1.0619	0.090	0	0	0
2018/05/25	R209	01/11/2018	10.57	Call	Bond Future	8,805.5700		8.8056	8,771.9300	8.7719	(0.382)	0	0	0
2018/05/25	R209	01/11/2018	10.57	Put	Bond Future	419.2700		0.4193	418.4600	0.4185	(0.193)	0	0	0
2018/05/25	R209	07/02/2019	8.97	Put	Bond Future	4,759.6000		4.7596	4,772.2600	4.7723	0.266	0	0	0
2018/05/25	R209	07/02/2019			Bond Future	9.3028		76.4014	9.3076	76.3687	0.051	0.0000	0.0000	0
2018/05/25	R209	07/02/2019	8.96	Call	Bond Future	2,404.2900		2.4043	2,384.3500	2.3844	(0.829)	0	0	0
2018/05/25	R209	07/02/2019	8.96	Put	Bond Future	4,801.5200		4.8015	4,814.3100	4.8143	0.266	0	0	0
2018/05/25	R209	07/02/2019	8.97	Call	Bond Future	2,433.8900		2.4339	2,413.8200	2.4138	(0.825)	0	0	0
2018/05/25	R209	07/02/2019	8.95	Call	Bond Future	2,374.8900		2.3749	2,355.0700	2.3551	(0.835)	0	0	0
2018/05/25	R209	07/02/2019	8.95	Put	Bond Future	4,843.7400		4.8437	4,856.6500	4.8567	0.267	0	0	0
2018/05/25	R210	02/08/2018			Bond Future	188.8553		188.8553	189.3656	189.3656	0.270	0.0000	0.0000	2,159
2018/05/25	R210	01/11/2018			Bond Future	189.7715		189.7715	190.2900	190.2900	0.273	0.0000	0.0000	0
2018/05/25	R210	07/02/2019			Bond Future	193.4929		193.4929	194.0230	194.0230	0.274	0.0000	0.0000	0
2018/05/25	R212	02/08/2018			Bond Future	154.6872		154.6872	154.7589	154.7589	0.046	0.0000	0.0000	3,975
2018/05/25	R212	01/11/2018			Bond Future	157.4854		157.4854	157.5576	157.5576	0.046	0.0000	0.0000	0
2018/05/25	R212	07/02/2019			Bond Future	158.4200		158.4200	158.4948	158.4948	0.047	0.0000	0.0000	0
2018/05/25	R213	02/08/2018	9.06	Call	Bond Future	1,816.4100		1.8164	1,750.9600	1.7510	(3.603)	0	0	0
2018/05/25	R213	02/08/2018	9.05	Put	Bond Future	1,384.8600		1.3849	1,418.5600	1.4186	2.433	0	0	0
2018/05/25	R213	02/08/2018			Bond Future	8.9908		88.2258	9.0055	88.1273	0.164	0.0000	0.0000	30,583
2018/05/25	R213	02/08/2018	9.07	Call	Bond Future	1,854.2000		1.8542	1,788.1100	1.7881	(3.564)	0	0	0
2018/05/25	R213	02/08/2018	9.07	Put	Bond Future	1,327.5400		1.3275	1,359.9500	1.3600	2.441	0	0	0
2018/05/25	R213	02/08/2018	9.06	Put	Bond Future	1,355.9700		1.3560	1,389.0200	1.3890	2.437	0	0	0
2018/05/25	R213	02/08/2018	9.05	Call	Bond Future	1,779.0100		1.7790	1,714.2100	1.7142	(3.642)	0	0	0
2018/05/25	R213	01/11/2018	8.65	Call	Bond Future	1,303.8000		1.3038	1,262.8900	1.2629	(3.138)	0	0	0

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2018/05/25	R213	01/11/2018	8.64	Put	Bond Future	4,014.9400		4.0149	4,075.4600	4.0755	1.507	0	0	0
2018/05/25	R213	01/11/2018			Bond Future	9.0472		86.2598	9.0626	86.1588	0.170	0.0000	0.0000	0
2018/05/25	R213	01/11/2018	8.66	Call	Bond Future	1,327.7600		1.3278	1,286.3700	1.2864	(3.117)	0	0	0
2018/05/25	R213	01/11/2018	8.66	Put	Bond Future	3,925.7200		3.9257	3,985.2900	3.9853	1.517	0	0	0
2018/05/25	R213	01/11/2018	8.65	Put	Bond Future	3,970.2600		3.9703	4,030.3100	4.0303	1.512	0	0	0
2018/05/25	R213	01/11/2018	8.64	Call	Bond Future	1,279.9100		1.2799	1,239.4700	1.2395	(3.160)	0	0	0
2018/05/25	R213	07/02/2019	8.68	Call	Bond Future	1,985.0500		1.9850	1,940.8600	1.9409	(2.226)	0	0	0
2018/05/25	R213	07/02/2019			Bond Future	9.1117		87.9328	9.1275	87.8307	0.174	0.0000	0.0000	0
2018/05/25	R213	07/02/2019	8.68	Put	Bond Future	4,837.6700		4.8377	4,895.5600	4.8956	1.197	0	0	0
2018/05/25	R213	07/02/2019	8.69	Call	Bond Future	2,011.2600		2.0113	1,966.7100	1.9667	(2.215)	0	0	0
2018/05/25	R213	07/02/2019	8.70	Put	Bond Future	4,755.3200		4.7553	4,812.5000	4.8125	1.202	0	0	0
2018/05/25	R213	07/02/2019	8.69	Put	Bond Future	4,796.3600		4.7964	4,853.8900	4.8539	1.199	0	0	0
2018/05/25	R213	07/02/2019	8.70	Call	Bond Future	2,037.6700		2.0377	1,992.7700	1.9928	(2.203)	0	0	0
2018/05/25	R214	02/08/2018	8.96	Call	Bond Future	645.4800		0.6455	627.1100	0.6271	(2.846)	0	0	0
2018/05/25	R214	02/08/2018			Bond Future	9.3387		76.2967	9.3432	76.2634	0.049	0.0000	0.0000	30,053
2018/05/25	R214	02/08/2018	8.94	Call	Bond Future	604.6500		0.6047	586.9500	0.5870	(2.927)	0	0	0
2018/05/25	R214	02/08/2018	8.94	Put	Bond Future	3,625.6100		3.6256	3,641.2200	3.6412	0.431	0	0	0
2018/05/25	R214	02/08/2018	8.96	Put	Bond Future	3,510.2300		3.5102	3,525.1700	3.5252	0.426	0	0	0
2018/05/25	R214	02/08/2018	8.95	Call	Bond Future	624.7900		0.6248	606.7600	0.6068	(2.886)	0	0	0
2018/05/25	R214	02/08/2018	8.95	Put	Bond Future	3,567.5800		3.5676	3,582.8600	3.5829	0.428	0	0	0
2018/05/25	R214	01/11/2018	8.99	Put	Bond Future	4,524.8000		4.5248	4,539.5200	4.5395	0.325	0	0	0
2018/05/25	R214	01/11/2018	8.98	Call	Bond Future	1,487.1600		1.4872	1,467.5600	1.4676	(1.318)	0	0	0
2018/05/25	R214	01/11/2018			Bond Future	9.3913		74.3703	9.3960	74.3358	0.051	0.0000	0.0000	0
2018/05/25	R214	01/11/2018	8.99	Call	Bond Future	1,513.8300		1.5138	1,494.0400	1.4940	(1.307)	0	0	0
2018/05/25	R214	01/11/2018	8.98	Put	Bond Future	4,575.6400		4.5756	4,590.5500	4.5906	0.326	0	0	0
2018/05/25	R214	01/11/2018	9.00	Call	Bond Future	1,540.9600		1.5410	1,520.9900	1.5210	(1.296)	0	0	0
2018/05/25	R214	01/11/2018	9.00	Put	Bond Future	4,474.5300		4.4745	4,489.0700	4.4891	0.325	0	0	0
2018/05/25	R214	07/02/2019	9.05	Put	Bond Future	5,338.1500		5.3382	5,352.2300	5.3522	0.264	0	0	0
2018/05/25	R214	07/02/2019			Bond Future	9.4506		75.8127	9.4554	75.7783	0.051	0.0000	0.0000	0
2018/05/25	R214	07/02/2019	9.04	Call	Bond Future	2,336.9400		2.3369	2,316.8000	2.3168	(0.862)	0	0	0
2018/05/25	R214	07/02/2019	9.04	Put	Bond Future	5,385.0500		5.3850	5,399.2500	5.3992	0.264	0	0	0
2018/05/25	R214	07/02/2019	9.05	Call	Bond Future	2,366.6400		2.3666	2,346.3800	2.3464	(0.856)	0	0	0
2018/05/25	R214	07/02/2019	9.03	Call	Bond Future	2,307.1900		2.3072	2,287.1900	2.2872	(0.867)	0	0	0
2018/05/25	R214	07/02/2019	9.03	Put	Bond Future	5,432.0200		5.4320	5,446.3600	5.4464	0.264	0	0	0
2018/05/25	R248	02/08/2018	8.98	Call	Bond Future	855.9100		0.8559	831.9100	0.8319	(2.804)	0	0	0
2018/05/25	R248	02/08/2018	8.97	Put	Bond Future	4,678.4900		4.6785	4,697.6500	4.6976	0.410	0	0	0
2018/05/25	R248	02/08/2018			Bond Future	9.3639		97.6747	9.3685	97.6319	0.048	0.0000	0.0000	99,820
2018/05/25	R248	02/08/2018	8.99	Call	Bond Future	883.2400		0.8832	858.8000	0.8588	(2.767)	0	0	0
2018/05/25	R248	02/08/2018	8.99	Put	Bond Future	4,530.6200		4.5306	4,548.9200	4.5489	0.404	0	0	0
2018/05/25	R248	02/08/2018	8.98	Put	Bond Future	4,604.1800		4.6042	4,622.9200	4.6229	0.407	0	0	0
2018/05/25	R248	02/08/2018	8.97	Call	Bond Future	829.1600		0.8292	805.5800	0.8056	(2.844)	0	0	0
2018/05/25	R248	01/11/2018	9.03	Call	Bond Future	2,060.2600		2.0603	2,034.1300	2.0341	(1.268)	0	0	0
2018/05/25	R248	01/11/2018			Bond Future	9.4169		94.9913	9.4216	94.9471	0.050	0.0000	0.0000	0
2018/05/25	R248	01/11/2018	9.01	Call	Bond Future	1,990.1900		1.9902	1,964.5400	1.9645	(1.289)	0	0	0
2018/05/25	R248	01/11/2018	9.01	Put	Bond Future	5,928.1200		5.9281	5,946.7200	5.9467	0.314	0	0	0
2018/05/25	R248	01/11/2018	9.03	Put	Bond Future	5,797.9800		5.7980	5,816.1000	5.8161	0.313	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/05/25	R248	01/11/2018	9.02	Call	Bond Future	2,025.0500	2.0250	1,999.1600	1.9992	(1.278)	0	0	0
2018/05/25	R248	01/11/2018	9.02	Put	Bond Future	5,862.7900	5.8628	5,881.1500	5.8812	0.313	0	0	0
2018/05/25	R248	07/02/2019	9.06	Put	Bond Future	7,030.6300	7.0306	7,048.7900	7.0488	0.258	0	0	0
2018/05/25	R248	07/02/2019			Bond Future	9.4766	96.8336	9.4814	96.7894	0.051	0.0000	0.0000	0
2018/05/25	R248	07/02/2019	9.06	Call	Bond Future	3,044.5400	3.0445	3,018.5200	3.0185	(0.855)	0	0	0
2018/05/25	R248	07/02/2019	9.05	Put	Bond Future	7,091.5500	7.0915	7,109.8800	7.1099	0.258	0	0	0
2018/05/25	R248	07/02/2019	9.07	Call	Bond Future	3,083.1700	3.0832	3,056.9800	3.0570	(0.849)	0	0	0
2018/05/25	R248	07/02/2019	9.07	Put	Bond Future	6,970.1400	6.9701	6,988.1300	6.9881	0.258	0	0	0
2018/05/25	R248	07/02/2019	9.05	Call	Bond Future	3,006.1700	3.0062	2,980.3200	2.9803	(0.860)	0	0	0

Total

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